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TITLE: INTEGRATED FINANCIAL RISK MANAGEMENT DEVICE AND
FINANCIAL TRANSACTION
MODELING DEVICE

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INVENTOR-INFORMATION:

NAME	COUNTRY
YAMAZAKI, YUTAKA	N/A
NAKANISHI, YOSHIAKI	N/A
USUHA, MASAYA	N/A
YAMASHITA, TSUKASA	N/A
SUNAMI, HIDEYUKI	N/A

ASSIGNEE-INFORMATION:

NAME	COUNTRY
IQ FINANCIAL SYSTEMS JAPAN KK	N/A

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ABSTRACT:

PROBLEM TO BE SOLVED: To reduce the development/operation cost of an integrated risk management system for financial transactions and to improve the performance of the system by acquiring operation results, while successively referring to a reference information group and calculating the characteristics of composite transactions, based on the operation results.

SOLUTION: A virtual transaction means 107 includes a reference information group 104 for referring to respective transaction substance

modeling means 103.
Respective means 103 are successively referred to from the group 104, based on a prescribed instruction and a price evaluation computing means 101 is executed to obtain operation results. A composite transaction characteristic calculation means 106 calculates the characteristics of composite transactions, based on respective operation results. In risk management for plural financial transactions constituted of one or more transaction substances, three demands, i.e., the simplification of the system, speed-up of risk management operation and data compression, which are difficult to be simultaneously attained in a conventional method can be simultaneously attained.

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